

**WINJAMMER FILING**

**INITIAL**

**End Date:11/9/2018**

**Firm Name:HSBC Securities (USA) Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2018**

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**Daily Segregation - Cover Page**

Name of Company

**HSBC Securities (USA) Inc.**

Contact Name

**Michael Vacca**

Contact Phone Number

**212-525-7951**

Contact Email Address

**Michael.Vacca@us.hsbc.com**

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**109,000,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**25,000,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

**100,000,000**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Attach supporting documents

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**Daily Segregation - Secured Amounts**

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

|    |   |  |
|----|---|--|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                              |
|    | A. Cash   | <u>22,842,407</u> [7315]                     |
|    | B. Securities (at market)   | <u>63,286,744</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>44,026,934</u> [7325]                     |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>0</u> [7335]                              |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>0</u> [7337]                              |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>130,156,085</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>969,453</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-788,587</u> [7352] <u>180,866</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>130,336,951</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>130,336,951</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>60,122,877</u> [7500]                     |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>60,122,877</u> [7530]     |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>26,940,515</u> [7540]                     |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>9,957</u> [7560] <u>26,950,472</u> [7570] |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <u>0</u> [7580]                              |
|     | B. Securities   | <u>0</u> [7590]                              |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7600]                              |
|     | D. Value of long option contracts   | <u>0</u> [7610]                              |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>0</u> [7620]              |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |  |
|     | A. Cash   | <u>0</u> [7640]                              |
|     | B. Securities   | <u>0</u> [7650]                              |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                              |
|     | D. Value of long option contracts   | <u>0</u> [7670]                              |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]              |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <u>-2,054,747</u> [7700]                     |
|     | B. Securities   | <u>36,346,229</u> [7710]                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>44,026,934</u> [7720]                     |
|     | D. Value of long option contracts   | <u>0</u> [7730]                              |
|     | E. Value of short option contracts  | <u>0</u> [7735] <u>78,318,416</u> [7740]     |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                              |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                              |
| 8.  | Total funds in separate section 30.7 accounts   | <u>165,391,765</u> [7770]                    |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>35,054,814</u> [7380]                     |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>25,000,000</u> [7780]                     |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>10,054,814</u> [7785]                     |

**INITIAL**

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**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>320,604,966</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>1,931,624,466</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>46,544,888</u></b> [7030]                               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>385,521,848</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-282,702,956</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>2,401,593,212</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>300,230,566</u></b> [7045]                              |
|     | Less: amount offset by customer securities  | <b><u>-300,194,591</u></b> [7047] <b><u>35,975</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>2,401,629,187</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>117,979,074</u></b> [7070]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>619,014,592</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>16,347,155</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>328,019,357</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,310,988,029</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>17,926,693</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>385,521,848</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-282,702,956</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>14,172,313</u></b> [7140]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>1,621,845</u></b> [7150]                                |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>2,528,887,950</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>127,258,763</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>109,000,000</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>18,258,763</u></b> [7198]                               |

**INITIAL****End Date:11/9/2018****Firm Name:HSBC Securities (USA) Inc.****Form:Daily Seg - FOCUS II****Submit Date:11/12/2018****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

|     |   |   |
|-----|---|---|
|     | Cleared Swaps Customer Requirements   |   |
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>-560,613,456</u></b> [8500]                       |
|     | B. Securities (at market)   | <b><u>475,193,464</u></b> [8510]                        |
| 2.  | Net unrealized profit (loss) in open cleared swaps  | <b><u>917,729,949</u></b> [8520]                        |
| 3.  | Cleared swaps options   |   |
|     | A. Market value of open cleared swaps option contracts purchased  | <b><u>0</u></b> [8530]                                  |
|     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>0</u></b> [8540]                                  |
| 4.  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>832,309,957</u></b> [8550]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>20,076,379</u></b> [8560]                         |
|     | Less: amount offset by customer owned securities  | <b><u>-20,076,379</u></b> [8570] <b><u>0</u></b> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>832,309,957</u></b> [8590]                        |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|     | A. Cash   | <b><u>72,923,308</u></b> [8600]                         |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8610]                                  |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>4,187,591</u></b> [8620]                          |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|     | A. Cash   | <b><u>224,188,199</u></b> [8630]                        |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>198,559,263</u></b> [8640]                        |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>471,005,873</u></b> [8650]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations   | <b><u>-22,274,966</u></b> [8660]                        |
| 10. | Cleared swaps options   |   |
|     | A. Value of open cleared swaps long option contracts  | <b><u>0</u></b> [8670]                                  |
|     | B. Value of open cleared swaps short option contracts   | <b><u>0</u></b> [8680]                                  |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>0</u></b> [8690]                                  |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8700]                                  |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8710]                                  |
| 12. | Cleared swaps customer funds on hand  |   |
|     | A. Cash   | <b><u>0</u></b>   |
|     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b>   |
|     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0 0</u></b> [8715]                                |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>948,589,268</u></b> [8720]                        |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>116,279,311</u></b> [8730]                        |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>100,000,000</u></b> [8760]                        |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>16,279,311</u></b> [8770]                         |